

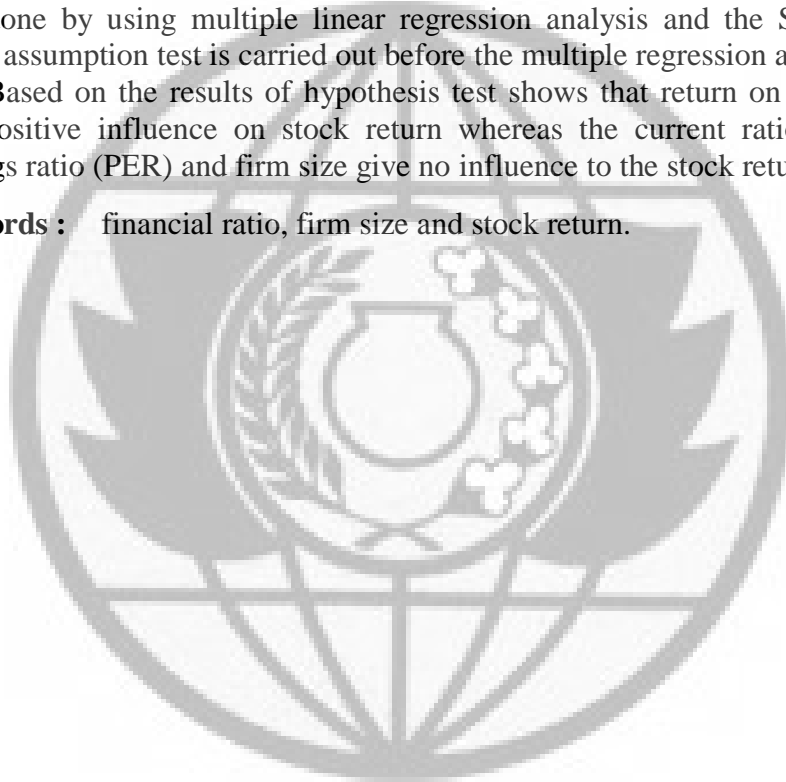
ABSTRACT

This research is aimed to find out the influence of the financial performance and the firm size to the stock return. The dependent variable is the stock return. Meanwhile the independent variables are firm size and financial performance which is measured by Current Ratio (CR), Return on Assets (ROA), and Price Earning Ratio (PER).

The population is all property and real estate companies which are listed in Indonesian Stock Exchange (IDX) in 2011-2015 periods. The sample collection technique has been carried out by using purposive sampling method so 26 property and real estate companies which are listed in the Indonesian Stock Exchange (IDX) have been selected as samples. The data analysis technique has been done by using multiple linear regression analysis and the SPSS 23. The classic assumption test is carried out before the multiple regression analysis.

Based on the results of hypothesis test shows that return on assets (ROA) give positive influence on stock return whereas the current ratio (CR), price earnings ratio (PER) and firm size give no influence to the stock return.

Keywords : financial ratio, firm size and stock return.



INTISARI

Penelitian ini bertujuan untuk mengetahui pengaruh kinerja keuangan dan ukuran perusahaan terhadap *return* saham. Variabel dependen yang digunakan dalam penelitian ini adalah *return* saham. Sedangkan variabel independennya Ukuran Perusahaan dan Kinerja Keuangan yang diukur dengan *Current Ratio* (CR), *Return On Assets* (ROA), dan *Price Earning Ratio* (PER).

Populasi dalam penelitian ini perusahaan *property and realestate* yang terdaftar di Bursa Efek Indonesia (BEI) pada tahun 2011-2015. Teknik pengambilan sampel menggunakan metode *purposive sampling*, sehingga didapatkan total sampel 26 perusahaan *property and realestate* yang terdaftar di Bursa Efek Indonesia (BEI). Teknik analisis data dalam penelitian ini menggunakan analisis regresi linier berganda dengan SPSS 23. Sebelum dilakukan analisis regresi berganda dilakukan uji asumsi klasik.

Berdasarkan hasil uji hipotesis menunjukkan bahwa, *Return On Assets* (ROA) berpengaruh positif terhadap *Return* Saham, sedangkan *Current Ratio* (CR), *Price Earning Ratio* (PER) dan Ukuran Perusahaan tidak berpengaruh terhadap *Return* Saham.

Kata Kunci : Rasio Keuangan, Ukuran Perusahaan dan *Return* Saham.

